

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



<b>Portfolio Breakdown &amp; Statistics</b>	<b>As of</b>	<b>9/30/2007</b>
	<b><i>Liquidity</i></b>	<b><i>Core</i></b>
Portfolio Size	\$542,055,751	\$1,084,562,800
% of total pool	33.32%	66.68%
Portfolio Duration*	0.311	1.69
Index Duration*	0.373	1.69
% of index	83.43%	99.82%
Weighted Average Days to Maturity	114	672
Earned Income Yield	5.194%	4.771%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		